

Irish Stock Exchange Daily Bond Index Report

Wednesday 18 October, 2017

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Bond Indices Performance

Index	Close Value 18-Oct-2017	Previous Close Value 17-Oct-2017	% Change	Performance				Macaulay Duration	Modified Duration	Yield to Maturity
				MTD	QTD	YTD	Since Inception 30-June-04			
All Bond Index (Clean)	116.54	116.68	-0.126%	0.48%	0.48%	-1.92%	16.54%	6.30	6.25	0.73
All Bond Index (Return)	204.20	204.43	-0.115%	0.63%	0.63%	0.73%	104.20%	6.30	6.25	0.73
Under 3 Bond Index (Clean)	86.21	86.23	-0.028%	-0.14%	-0.14%	-3.79%	-13.79%	1.78	1.78	-0.53
Under 3 Bond Index (Return)	143.27	143.29	-0.016%	0.08%	0.08%	-0.30%	43.27%	1.78	1.78	-0.53
Under 5 Bond Index (Clean)	99.55	99.58	-0.036%	-0.09%	-0.09%	-3.41%	-0.45%	2.30	2.31	-0.44
Under 5 Bond Index (Return)	169.04	169.08	-0.025%	0.10%	0.10%	-0.22%	69.04%	2.30	2.31	-0.44
Under 10 Bond Index (Clean)	111.56	111.66	-0.085%	0.17%	0.17%	-2.38%	11.56%	4.20	4.19	0.11
Under 10 Bond Index (Return)	191.35	191.49	-0.075%	0.33%	0.33%	0.42%	91.35%	4.20	4.19	0.11
5 Plus Bond Index (Clean)	132.00	132.27	-0.200%	0.91%	0.91%	-0.49%	32.00%	9.58	9.49	0.98
5 Plus Bond Index (Return)	232.61	233.06	-0.190%	1.03%	1.03%	1.71%	132.61%	9.58	9.49	0.98
10 Plus Bond Index (Clean)	141.20	141.63	-0.305%	1.87%	1.87%	-0.50%	41.20%	15.63	15.40	1.48
10 Plus Bond Index (Return)	258.72	259.49	-0.297%	1.95%	1.95%	1.49%	158.72%	15.63	15.40	1.48

Constituent Details

ISIN	SEDOL	Bond Name	Maturity Date	Coupon Coupon	Coupon Frequency	Clean Price	Acc Int	Acc Int Days	Dirty Price	Cash	Nominal Amt O/S(m)	O/S Amt	
												Clean Price	Dirty Price
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	18-Oct-18	4.5	Annual	105.11	0.00	0	105.11	4.50	8,835	9,287	9684
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	18-Jun-19	4.4	Annual	108.33	1.47	122	109.80	0.00	7,282	7,905	8012
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	18-Oct-19	5.9	Annual	112.94	0.00	0	112.94	5.90	6,144	7,212	7589
IE0034074488	3407448	4.5 Treas Bnd 2020	18-Apr-20	4.5	Annual	112.52	2.26	183	114.78	0.00	10,926	12,294	12541
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	18-Oct-20	5	Annual	116.50	0.00	0	116.50	5.00	7,808	9,096	9486
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	15-Mar-22	.8	Annual	104.47	0.48	217	104.94	0.00	6,828	7,133	7165
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	18-Oct-22	0	Annual	100.30	0.00	7	100.30	0.00	4,000	4,012	4012
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	20-Mar-23	3.9	Annual	121.18	2.27	212	123.45	0.00	6,308	7,645	7788
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	18-Mar-24	3.4	Annual	120.62	1.99	214	122.61	0.00	8,031	9,687	9847
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	13-Mar-25	5.4	Annual	136.53	3.24	219	139.77	0.00	11,490	15,688	16061
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	15-May-26	1	Annual	103.23	0.43	156	103.66	0.00	10,519	10,859	10904
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	15-May-30	2.4	Annual	115.63	1.03	156	116.66	0.00	9,217	10,588	10682
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	15-May-37	1.7	Annual	102.76	0.73	156	103.49	0.00	4,618	4,694	4727
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	18-Feb-45	2	Annual	105.41	1.33	242	106.74	0.00	7,369	7,715	7812

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Bond Index Constituent

Clean Price Performance			Index Price 18-Oct-2017	Previous Index Price 17-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.11	105.13	-0.022%	-0.141%	-0.141%	-3.696%	-0.61	1.00	1.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	108.33	108.34	-0.018%	-0.148%	-0.148%	-3.561%	-0.57	1.62	1.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.94	112.96	-0.021%	-0.167%	-0.167%	-4.432%	-0.53	1.94	1.95
IE0034074488	3407448	4.5 Treas Bnd 2020	112.52	112.57	-0.044%	-0.138%	-0.138%	-3.363%	-0.48	2.38	2.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.50	116.54	-0.036%	-0.075%	-0.075%	-3.662%	-0.46	2.87	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.47	104.55	-0.075%	0.142%	0.142%	-0.417%	-0.21	4.32	4.33
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.38	-0.082%				-0.06	5.00	5.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	121.18	121.31	-0.109%	0.078%	0.078%	-2.127%	-0.01	4.94	4.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	120.62	120.77	-0.125%	0.317%	0.317%	-0.921%	0.16	5.83	5.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	136.53	136.73	-0.145%	0.504%	0.504%	-1.663%	0.38	6.32	6.30
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.23	103.43	-0.186%	0.902%	0.902%	0.830%	0.61	8.23	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	115.63	115.93	-0.263%	1.330%	1.330%	0.155%	1.06	11.03	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	102.76	103.11	-0.339%	1.887%	1.887%		1.54	16.74	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	105.41	105.78	-0.342%	2.600%	2.600%	-2.003%	1.75	21.24	20.87

Return Price Performance			Index Price 18-Oct-2017	Previous Index Price 17-Oct-2017	% Change	Performance			Yield to Maturity	Macaulay Duration	Modified Duration
ISIN	SEDOL	Bond Name				MTD	QTD	YTD			
IE00B28HXX02	B28HXX0	4.5 Treas Bnd 2018	105.11	109.62	-4.115%	-4.030%	-4.030%	-4.484%	-0.61	1.00	1.00
IE00B2QTFG59	B2QTFG5	4.4 Treas Bnd 2019	109.80	109.80	-0.006%	0.062%	0.062%	-4.255%	-0.57	1.62	1.63
IE00B6089D15	B6089D1	5.9 Treas Bnd 2019	112.94	118.85	-4.971%	-4.870%	-4.870%	-5.377%	-0.53	1.94	1.95
IE0034074488	3407448	4.5 Treas Bnd 2020	114.78	114.81	-0.033%	0.069%	0.069%	-4.027%	-0.48	2.38	2.39
IE00B60Z6194	B60Z619	5.0 Treas Bnd 2020	116.50	121.53	-4.137%	-3.978%	-3.978%	-4.453%	-0.46	2.87	2.88
IE00BJ38CQ36	BJ38CQ3	0.8 Treas Bnd 2022	104.94	105.02	-0.071%	0.181%	0.181%	-0.566%	-0.21	4.32	4.33
IE00BDHDPQ37	BDHDPQ3	0.0 Treas Bnd 2022	100.30	100.38	-0.082%				-0.06	5.00	5.00
IE00B4S3JD47	B4S3JD4	3.9 Treas Bnd 2023	123.45	123.57	-0.099%	0.242%	0.242%	-2.690%	-0.01	4.94	4.94
IE00B6X95T99	B6X95T9	3.4 Treas Bnd 2024	122.61	122.75	-0.116%	0.457%	0.457%	-1.448%	0.16	5.83	5.82
IE00B4TV0D44	B4TV0D4	5.4 Treas Bnd 2025	139.77	139.96	-0.131%	0.696%	0.696%	-2.367%	0.38	6.32	6.30
IE00BV8C9418	BV8C941	1.0 Treas Bond 2026	103.66	103.85	-0.183%	0.950%	0.950%	0.631%	0.61	8.23	8.18
IE00BJ38CR43	BJ38CR4	2.4 Treas Bnd 2030	116.66	116.95	-0.255%	1.429%	1.429%	-0.257%	1.06	11.03	10.92
IE00BV8C9B83	BV8C9B8	1.7 Treas Bnd 2037	103.49	103.83	-0.332%	1.963%	1.963%		1.54	16.74	16.48
IE00BV8C9186	BV8C918	2.0 Treas Bnd 2045	106.74	107.10	-0.333%	2.669%	2.669%	-2.342%	1.75	21.24	20.87